



Form SB/08a and SB/08b

List of Patents and Publications for Applicant's

INFORMATION DISCLOSURE STATEMENT

(Use several sheets if necessary)

Atty. Docket No.:

00322.0008.CPUS01

Serial No.:

10/753,069

Applicant:

Clifford J. Weber *et al.*

Filing Date:

January 8, 2004

Group:

3621

U.S. Patent Documents

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Foreign Patent Documents

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Other Art

See Pages 2-3

U.S. Patent Documents (do NOT delete this heading)

U.S. Patent Documents and Publications

Exam. Init.	Ref. Des.	Document Number	Date	Name	Class	Sub Class	Filing Date of App.
	A1	5,121,337	06/09/1992	Brown			
	A2	5,658,423	08/19/1997	Angell <i>et al.</i>			
	A3	5,765,165	06/09/1998	Harper			
	A4	5,799,287	08/25/1998	Dembo			
	A5	5,873,071	02/16/1999	Ferstenberg <i>et al.</i>			
	A6	5,987,435	11/16/1999	Weiss <i>et al.</i>			
	A7	6,108,648	08/22/2000	Lakshmi <i>et al.</i>			
	A8	6,111,255	08/29/2000	Malins			
	A9	6,205,439	03/20/2001	Gardner			
	A10	6,244,986	06/12/2001	Mori <i>et al.</i>			
	A11	6,304,858	10/16/2001	Mosler <i>et al.</i>			
	A12	6,321,212	11/20/2001	Lange			
	A13	6,360,210	03/19/2002	Wallman			
	A14	6,584,502	06/24/2003	Natarajan <i>et al.</i>			
	A15	6,832,210	12/14/2004	Li			
	A16	7,085,738	08/01/2006	Tarrant			
	A17	7,103,569	09/05/2006	Groveman <i>et al.</i>			
	A18	2002/0007329	01/17/2002	Alcaly <i>et al.</i>			
	A19	2002/0099640	07/25/2002	Lange			
	A20	2002/0178111	11/28/2002	Woodley			
	A21	2002/0120542	08/29/2002	Higgins			
	A22	2003/0014343	01/16/2003	Jones			
	A23	2003/0065602	04/03/2003	Yip			

ALL REFERENCES CONSIDERED EXCEPT WHERE LINED THROUGH /I P/

EXAMINER:

/Linda Perry/

DATE CONSIDERED:

10/14/2008

EXAMINER: INITIAL IF REFERENCE CONSIDERED, WHETHER OR NOT CITATION IS IN CONFORMANCE WITH MPEP609; DRAW LINE THROUGH CITATION IF NOT IN CONFORMANCE AND NOT CONSIDERED. INCLUDE COPY OF THIS FORM WITH NEXT COMMUNICATION TO APPLICANT.

INFORMATION DISCLOSURE STATEMENT — PTO-1449 (MODIFIED)

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Serial No.:  
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Other Art  
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U.S. Patent Documents and Publications

Exam. Init.	Ref. Des.	Document Number	Date	Name	Class	Sub Class	Filing Date of App.
	A24	2003/0139993	07/10/2003	Overy <i>et al.</i>			
	A25	2003/0144947	07/31/2003	Payne			
	A26	2003/0177084	09/18/2003	Cassini <i>et al.</i>			
	A27	2004/0215551	10/28/2004	Eder			
	A28	2005/0027634	02/03/2005	Gershon			

Foreign Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Country	Class	Sub Class	Translation Yes/No
	B1	WO 01/03046	11/01/2001	PCT			Y
	B2	WO 02/091109	11/14/2002	PCT			Y
	B3	WO 03/001325	03/01/2003	PCT			Y
	B4	WO 03/036533	05/01/2003	PCT			Y
	B5	WO 03/083616	10/9/2003	PCT			Y

Other Art (Including Author, Title, Date Pertinent Pages, Etc.)

Exam. Init.	Ref. Des.	Citation
	C1	"A Test of the Multi-Factor Asset Pricing Model with the ASA-NBER Macroeconomic Forecasts;" Cheong; <i>Dissertation</i> , State University of New York at Albany, 1988.
	C2	"Blind Bids Become Popular in Big Trades," Grep Ip, <i>Wall Street Journal</i> , Aug. 14, 1997.
	C3	"Common Principal Components and Related Multivariate Models;" Bernhard Flury, <i>Department of Mathematics, Indiana University</i> , Bloomington, Indiana, Copyright 1988 by John Wiley & Sons, Inc.; pp. 1-258.
	C4	"Extra-Market Components of Covariance in Security Returns," B.A. Rosenberg, <i>Journal of Financial and Quantitative Analysis</i> 9 (1973), pp. 263-274.

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## Other Art (Including Author, Title, Date Pertinent Pages, Etc.)

Exam. Init.	Ref. Des.	Citation
	C5	"Factor Analysis and Principal Components," by Hans Schneeweiss <i>et al.</i> , <i>Journal of Multivariate Analysis</i> , Vol. 55, pp. 105-124 (1995).
	C6	"International Portfolio Diversification: A Multivariate Analysis for a Group of Latin American Countries," Donald R. Lessard, <i>The Journal of Finance</i> , Vol. 28, No. 3 (Jun., 1973), pp. 619-633.
	C7	"Market Models: A Guide to Financial Data Analysis," by C. Alexander, Wileys, 2001, pp. 143-178.
	C8	"Mimicking Portfolios and Exact Arbitrage Pricing," Gur Huberman <i>et al.</i> , <i>The Journal of Finance</i> , Vol. 42, No. 1 (Mar., 1987), pp 1-9.
	C9	"Modern Portfolio Theory," Elton <i>et al.</i> ; 1950 to date" <i>Journal of Banking &amp; Finance</i> , Volume 21, issues 11-12, December 1997; pages 1743-1759.
	C10	"Principal Blind Bidding In Portfolio Trading," <i>Traders</i> , No. 143, Vol. 11; pg. NA; ISSN: 0894-7295, September 1998, PP. 1-3.
	C11	"Quantifying and Interpreting Collective Behavior in Financial Markets," Gopikrishnan, P; Physical Review E, Volume 64, 035106 (R), pgs 1-4; Published. 30 Aug. 2001.
	C12	"Risk and Return in an Equilibrium Apt," Gregory Connor <i>et al.</i> , <i>Journal of Financial Economics</i> , 21 *1988) 255-289. North-Holland.
	C13	"Sources of Over-Performance in Equity Markets: Mean Reversion, Common Trends and Herding," Carol Alexander <i>et al.</i> , <i>ISMA Centre Discussion Papers in Finance DP2003-08</i> , October 2003, pp. 3-31.
	C14	"Stock Market Indices: A Principal Components Analysis," Feeney; Cowles Foundation for Research in Economics at Yale University, Monograph 19, pp. 110-138.
	C15	"The Risk and Return from Factors," Louis K. C. Chan <i>et al.</i> , <i>The Journal of Financial and Quantitative Analysis</i> , Vol. 33, No. 2 (Jun., 1998). Pp. 159-188.
	C16	"Mutual Fund Performance Evaluation: a Comparison of Benchmark and Benchmark Comparison," Lehman <i>et al.</i> ; <i>Journal of Finance</i> , Vo. 2, No. 2, June, 1987, pages 235-238.
	C17	"New Products: Amex plans active exchange-traded fund," Greene, A.; August 21, 2000, <i>Investment Management Weekly</i> , New York, page 1.

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